Name of Company: Morgan Stanley & Co. LLC
Contact Name: Ikram Shah
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FCM's Customer Segregated Funds Residual Interest Target (choose one):
a. Minimum dollar amount: ; or 235,000,000
b. Minimum percentage of customer segregated funds required: % ; or 0
 c. Dollar amount range between: and; or 0 0
d. Percentage range of customer segregated funds required between: % and%. 0 0

FCM’s Customer Secured Amount Funds Residual Interest Target (choose one):
a. Minimum dollar amount: ; or 140,000,000
b. Minimum percentage of customer secured funds required: % ; or 0
c. Dollar amount range between: and; or 0 0
d. Percentage range of customer secured funds required between: % and%. 0 0

FCM’s Cleared Swaps Customer Collateral Residual Interest Target (choose one):
a. Minimum dollar amount: ; or 92,000,000
b. Minimum percentage of cleared swaps customer collateral required: % ; or 0
c. Dollar amount range between: and; or 0 0
d. Percentage range of cleared swaps customer collateral required between: % and%. 0 0

Attach supporting documents CH
INITIAL
End Date: 8/5/2022
Firm Name: Morgan Stanley & Co. LLC
Form: Daily Seg - FOCUS II
Submit Date: 8/8/2022

Daily Segregation - Secured Amounts

Foreign Futures and Foreign Options Secured Amounts
Amount required to be set aside pursuant to law, rule or regulation of a foreign 0 [7305]
government or a rule of a self-regulatory organization authorized thereunder

1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
   A. Cash 6,915,292,308 [7315]
   B. Securities (at market) 3,057,604,940 [7317]

2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade
   -356,852,230 [7325]

3. Exchange traded options
   a. Market value of open option contracts purchased on a foreign board of trade
   b. Market value of open contracts granted (sold) on a foreign board of trade
   -15,677,055 [7337]

4. Net equity (deficit) (add lines 1. 2. and 3.)
   9,625,890,024 [7345]

5. Account liquidating to a deficit and account with a debit balances - gross amount
   -379,703,475 [7352] 2,318,154 [7354]

6. Amount required to be set aside as the secured amount - Net Liquidating Equity
   Method (add lines 4 and 5)
   9,628,208,178 [7355]

7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line
   9,628,208,178 [7360]

Funds Deposited in Separate Regulation 30.7 Accounts

1. Cash in banks
   A. Banks located in the United States 384,828,077 [7500]
   B. Other banks qualified under Regulation 30.7 358,065,798 [7520] 742,893,875 [7530]

2. Securities
   A. In safekeeping with banks located in the United States 784,784,160 [7540]
   B. In safekeeping with other banks qualified under Regulation 30.7 115,329,560 [7560] 900,113,720 [7570]

3. Equities with registered futures commission merchants
   A. Cash 23,000,686 [7580]
   B. Securities 0 [7590]
   C. Unrealized gain (loss) on open futures contracts 1,867,547 [7600]
   D. Value of long option contracts 0 [7610]
   E. Value of short option contracts 0 [7615] 24,868,233 [7620]

4. Amounts held by clearing organizations of foreign boards of trade
   A. Cash 0 [7640]
   B. Securities 0 [7650]
   C. Amount due to (from) clearing organization - daily variation 0 [7660]
   D. Value of long option contracts 0 [7670]
   E. Value of short option contracts 0 [7675] 0 [7680]

5. Amounts held by members of foreign boards of trade
   A. Cash 6,397,739,376 [7700]
   B. Securities 2,157,491,220 [7710]
   C. Unrealized gain (loss) on open futures contracts -356,719,777 [7720]
   D. Value of long option contracts 25,522,061 [7730]
   E. Value of short option contracts -15,677,055 [7735] 8,206,355,825 [7740]

6. Amounts with other depositories designated by a foreign board of trade 0 [7760]
7. Segregated funds on hand 0 [7765]

8. Total funds in separate section 30.7 accounts 9,874,231,653 [7770]

9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement
    Page 1 from Line 8)
   246,023,475 [7380]

10. Management Target Amount for Excess funds in separate section 30.7 accounts 140,000,000 [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target
    106,023,475 [7785]
### Daily Segregation - Segregation Statement

**SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)**

1. **Net ledger balance**
   - A. Cash 17,065,420,881 [7010]
   - B. Securities (at market) 9,369,394,737 [7020]

2. **Net unrealized profit (loss) in open futures contracts traded on a contract market** 553,104,981 [7030]

3. **Exchange traded options**
   - A. Add market value of open option contracts purchased on a contract market 1,927,888,920 [7032]
   - B. Deduct market value of open option contracts granted (sold) on a contract market -1,507,380,455 [7033]

4. **Net equity (deficit) (add lines 1, 2 and 3)** 27,408,429,064 [7040]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount** 892,460,926 [7045]

6. **Amount required to be segregated (add lines 4 and 5)** 27,413,167,493 [7060]

7. **Deposited in segregated funds bank accounts**
   - A. Cash 1,135,876,500 [7070]
   - B. Securities representing investments of customers’ funds (at market) 0 [7080]
   - C. Securities held for particular customers or option customers in lieu of cash (at market) 4,660,601,487 [7090]

8. **Margins on deposit with derivatives clearing organizations of contract markets**
   - A. Cash 16,677,485,302 [7100]
   - B. Securities representing investments of customers’ funds (at market) 0 [7110]
   - C. Securities held for particular customers or option customers in lieu of cash (at market) 4,708,793,250 [7120]

9. **Net settlement from (to) derivatives clearing organizations of contract markets** 180,518,465 [7130]

10. **Exchange traded options**
   - A. Value of open long option contracts 1,927,888,920 [7132]
   - B. Value of open short option contracts -1,507,380,455 [7133]

11. **Net equities with other FCMs**
   - A. Net liquidating equity 12,879,189 [7140]
   - B. Securities representing investments of customers’ funds (at market) 0 [7160]
   - C. Securities held for particular customers or option customers in lieu of cash (at market) 0 [7170]

12. **Segregated funds on hand** 0 [7150]

13. **Total amount in segregation (add lines 7 through 12)** 27,796,662,658 [7180]

14. **Excess (deficiency) funds in segregation (subtract line 6 from line 13)** 383,495,165 [7190]

15. **Management Target Amount for Excess funds in segregation** 235,000,000 [7194]

16. **Excess (deficiency) funds in segregation over (under) Management Target Amount Excess** 148,495,165 [7198]
**Daily Segregation - Swaps Statement**

**STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA**

### Cleared Swaps Customer Requirements

1. **Net ledger balance**
   - A. Cash: 8,879,393,278 [8500]
   - B. Securities (at market): 9,172,319,844 [8510]

2. **Net unrealized profit (loss) in open cleared swaps**
   - 12,186,885,430 [8520]

3. **Cleared swaps options**
   - A. Market value of open cleared swaps option contracts purchased: 0 [8530]
   - B. Market value of open cleared swaps option contracts granted (sold): 0 [8540]

4. **Net Equity (deficit) (add lines 1, 2, and 3)**
   - 30,238,598,552 [8550]

5. **Accounts liquidating to a deficit and accounts with debit balances - gross amount**
   - Less: amount offset by customer owned securities
   - 1,445,525 [8570]

6. **Amount required to be segregated for cleared swaps customers (add lines 4 and 5)**
   - 30,240,044,077 [8590]

7. **Funds in Cleared Swaps Customer Segregated Accounts**
   - A. Cash: 3,208,088,463 [8600]
   - B. Securities representing investments of cleared swaps customers' funds (at market): 0 [8610]
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): 9,032,949 [8620]

8. **Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts**
   - A. Cash: 17,123,046,073 [8630]
   - B. Securities representing investments of cleared swaps customers' funds (at market): 0 [8640]
   - C. Securities held for particular cleared swaps customers in lieu of cash (at market): 9,163,286,895 [8650]

9. **Net settlement from (to) derivatives clearing organizations**
   - 1,303,111,060 [8660]

10. **Cleared swaps options**
    - A. Value of open cleared swaps long option contracts: 0 [8670]
    - B. Value of open cleared swaps short option contracts: 0 [8680]

11. **Net equities with other FCMs**
    - A. Net liquidating equity: 0 [8690]
    - B. Securities representing investments of cleared swaps customers' funds (at market): 0 [8700]
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market): 0 [8710]

12. **Cleared swaps customer funds on hand**
    - A. Cash: 0
    - B. Securities representing investments of cleared swaps customers' funds (at market): 0
    - C. Securities held for particular cleared swaps customers in lieu of cash (at market): 0 [8715]

13. **Total amount in cleared swaps customer segregation (add lines 7 through 12)**
    - 30,806,565,440 [8720]

14. **Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)**
    - 566,521,363 [8730]

15. **Management Target Amount for Excess funds in cleared swaps segregated accounts**
    - 92,000,000 [8760]

16. **Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management**
    - 474,521,363 [8770]